

SOLIS NUMBER	ISIN	ISSUER	DESCRIPTION	MATURITY DATE	CURRENCY
MTN8607	XS0326403200	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR HSBC HOLDING	10/27/2009	USD
MTN8612	XS0326403895	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR HSBC HOLDINGS LEHMAN BROTHERS HOLDINGS PLC	10/27/2009	HKD
MTN8613	XS0326404190	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR HSBC HOLDING	10/27/2009	USD
MTN8611	XS0326404430	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR HSBC LEHMAN BROTHERS HOLDINGS PLC HOLDING	10/26/2009	USD
MTN8658	XS0326476693	LEHMAN BROTHERS TREASURY CO. BV	GBP 11 YRS AUTO-REDEEMABLE RECOVERY NOTE	12/15/2018	GBP
MTN8643	XS0326482402	LEHMAN BROTHERS TREASURY CO. BV	WATER MAGNUM NOTE	10/24/2009	USD
MTN8606	XS0326486221	LEHMAN BROTHERS TREASURY CO. BV	2YR HK BSKT DLY ACCRL CALLABLE ELN	10/26/2009	USD
MTN8583	XS0326486734	LEHMAN BROTHERS TREASURY CO. BV	2YR H SHARE BASKET VS STANDARD & POORS 500INDEX	10/23/2009	AUD
MTN8604	XS0326490504	LEHMAN BROTHERS TREASURY CO. BV	2YR HSBC HOLDINGS LEHMAN BROTHERS HOLDINGS PLC DLY ACCRL CALLABLE ELN	10/26/2009	USD
MTN8605	XS0326490843	LEHMAN BROTHERS TREASURY CO. BV	1YR HK BSKT DLY ACCRL CALLABLE ELN	10/24/2008	USD
MTN8644	XS0326516407	LEHMAN BROTHERS TREASURY CO. BV	USDFX LINKED NOTE	12/24/2009	USD
MTN8645	XS0326516589	LEHMAN BROTHERS TREASURY CO. BV			
MTN8632	XS0326516746	LEHMAN BROTHERS TREASURY CO. BV	STANDARD AND POORS 500 INDEX	10/25/2010	USD
MTN8632	XS0326538120	LEHMAN BROTHERS TREASURY CO. BV	1.5 YR SINGAPORE POST LTD DAILY ACCRUAL CALLABLE E	4/27/2009	SGD
MTN8637	XS0326539102	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR HK BASKET	10/27/2009	USD
MTN8638	XS0326539367	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR HK BASKET	10/27/2009	USD
MTN8639	XS0326539797	LEHMAN BROTHERS TREASURY CO. BV	26 MTHS CALL ELN ON CHINESE BASKET QUANTOED IN NZD	12/31/2009	NZD
MTN8626	XS0326540290	LEHMAN BROTHERS TREASURY CO. BV	2 YR US BASKET DLY ACC CALLABLE ELN	10/24/2009	USD
MTN8657	XS0326598371	LEHMAN BROTHERS TREASURY CO. BV	USD 10 YEAR TARN CCPI PRINCIPAL PROTECTED NOTES	10/31/2017	USD
MTN8649	XS0326608279	LEHMAN BROTHERS TREASURY CO. BV	2 YR USD HK BASKET DAILY ACC CALL ELN	10/27/2009	USD
MTN8650	XS0326608352	LEHMAN BROTHERS TREASURY CO. BV	2 YR HKD BASKET DAILY ACCRUAL CALLABLE ELN	10/27/2009	HKD
MTN8651	XS0326608436	LEHMAN BROTHERS TREASURY CO. BV	2 YR USD HK BASKET DAILY ACC CALL ELN	10/27/2009	USD
MTN8640	XS0326608519	LEHMAN BROTHERS TREASURY CO. BV	1.5YR SINGAPORE BSKT DLY ACCRL CALLABLE ELN	4/27/2009	SGD
MTN8652	XS0326708491	LEHMAN BROTHERS TREASURY CO. BV	2 YR USD HK BASKET DAILY ACC CALL ELN	10/27/2009	USD
MTN8666	XS0326708657	LEHMAN BROTHERS TREASURY CO. BV	ELN EXCHANGEABLE INTO TOKYO ELECTRIC POWER CO INC	10/26/2012	JPY
MTN8673	XS0326716676	LEHMAN BROTHERS TREASURY CO. BV	EUR 10YR TARN PRINCIPAL PROTECTED NOTE	10/31/2017	EUR
MTN8671	XS0326730313	LEHMAN BROTHERS TREASURY CO. BV	7 YR AUTOREDEEMABLE ELN TO JP MORGAN AND CITIGROUP	10/30/2014	USD
MTN8674	XS0326823324	LEHMAN BROTHERS TREASURY CO. BV	CALLABLE JPY RANGE ACCRUAL NOTE	10/23/2017	JPY
MTN8642	XS0326826343	LEHMAN BROTHERS TREASURY CO. BV	AUTOREDEEMABLE RECOVERY NOTE ON BSKT OF 3 WORLD EQ	11/25/2017	EUR
MTN8603	XS0326862819	LEHMAN BROTHERS TREASURY CO. BV	2 YR HSBC HOLDINGS LEHMAN BROTHERS HOLDINGS PLC DLY ACCRUAL CALLABLE ELN	10/27/2009	HKD
MTN8625	XS0326865085	LEHMAN BROTHERS TREASURY CO. BV	3 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	10/25/2010	USD
MTN8655	XS0326865325	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR BASKET COUNTRY BASKET	10/26/2009	EUR
MTN8661	XS0326865671	LEHMAN BROTHERS TREASURY CO. BV	2YR USD HK BSKT DLY ACCRL CALLABLE ELN	10/29/2009	USD
MTN8663	XS0326865754	LEHMAN BROTHERS TREASURY CO. BV	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	10/26/2009	USD
MTN8664	XS0326865911	LEHMAN BROTHERS TREASURY CO. BV	2 YR AUD ALL WEATHERCOUPON DAILY ELN WITH KNOCK OU	11/5/2009	AUD
MTN8667	XS0326866133	LEHMAN BROTHERS TREASURY CO. BV	2 YR EUROPEAN BANK BASKET DAILY ACCRUAL CALLABLE	10/26/2009	USD
MTN8672	XS0326866216	LEHMAN BROTHERS TREASURY CO. BV	3 YR HSBC HOLDINGS LEHMAN BROTHERS HOLDINGS PLC DLY ACCRUAL CALLABLE EQL	10/26/2010	USD
MTN8654	XS0326866307	LEHMAN BROTHERS TREASURY CO. BV	2YR HKD HSBC LEHMAN BROTHERS HOLDINGS PLC DAILY ACC. EQL NOTE	10/27/2009	HKD
MTN8678	XS0326907697	LEHMAN BROTHERS TREASURY CO. BV	90% CAPITAL PROTECTED NOTE4 LINKED TO S&P 500 INDE	10/26/2012	USD
MTN8683	XS0326999959	LEHMAN BROTHERS TREASURY CO. BV	7YR AUTOCALL LINKED TO DJ EUROSTOXX 50	11/29/2014	EUR
MTN8675	XS0327055371	LEHMAN BROTHERS TREASURY CO. BV	2 YR MONTHLY HK BASKET DLY ACC CALLABLE ELN	10/29/2009	USD
MTN8670	XS0327055702	LEHMAN BROTHERS TREASURY CO. BV	2 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	10/26/2009	USD
MTN8578	XS0327082854	LEHMAN BROTHERS TREASURY CO. BV	JPY/AUD FX TARN NOTE	11/6/2037	JPY
MTN8629	XS0327082938	LEHMAN BROTHERS TREASURY CO. BV	JPY/AUD AND JPY/USD CHOOSER FX TRANS NOTE	11/6/2037	JPY
MTN8687	XS0327165477	LEHMAN BROTHERS TREASURY CO. BV	CAPITAL PROTECTED ASIAN NOTE	12/12/2011	EUR
MTN8681A	XS0327165550	LEHMAN BROTHERS TREASURY CO. BV	USD PODIUM NOTE	10/30/2012	USD
MTN8688	XS0327165634	LEHMAN BROTHERS TREASURY CO. BV	CAPITAL PROTECTED ASIAN NOTE	12/12/2011	EUR
MTN8697	XS0327234380	LEHMAN BROTHERS TREASURY CO. BV	1 YR HK BASKET DAILY ACC CALL ELN	10/30/2008	USD
MTN8696	XS0327235783	LEHMAN BROTHERS TREASURY CO. BV	1 YR HK BASKET DAILY ACC CALL ELN	10/30/2008	AUD
MTN8699	XS0327236088	LEHMAN BROTHERS TREASURY CO. BV	2 YR UK BASKET DAILY ACC CALL ELN	10/30/2009	GBP
MTN8701	XS0327236757	LEHMAN BROTHERS TREASURY CO. BV	EMERGING MARKET NOTE	12/10/2013	EUR
MTN8711	XS0327236914	LEHMAN BROTHERS TREASURY CO. BV	AUTOREDEEMER WORST OF NOTE	10/30/2012	EUR
MTN8702	XS0327261946	LEHMAN BROTHERS TREASURY CO. BV	USD FX BASKET LINKED NOTE	4/30/2009	USD
MTN8676	XS0327275144	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR SINGAPORE BASKET	10/29/2009	SGD
MTN8677	XS0327275227	LEHMAN BROTHERS TREASURY CO. BV	26 MNTH CALLAB ELN ON GLOBAL SHARE BSKT	12/30/2009	AUD
MTN8694	XS0327275573	LEHMAN BROTHERS TREASURY CO. BV	2YR DOWCHEMICAL CO BI-MTLY DLY ACCRL CALLB ELN	10/29/2009	USD
MTN8696	XS0327275656	LEHMAN BROTHERS TREASURY CO. BV	2 YR H SHARE BKT VS STANDARD AND POORS 500 INDEX L	10/30/2009	AUD
MTN8698	XS0327275904	LEHMAN BROTHERS TREASURY CO. BV	ITOCHU CORP STOCK	10/22/2010	JPY
MTN8662	XS0327277199	LEHMAN BROTHERS TREASURY CO. BV	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL IN USD	10/26/2009	USD
MTN8660	XS0327277272	LEHMAN BROTHERS TREASURY CO. BV	2 YR HK BASKET DAILY ACC CALL ELN	10/26/2009	HKD
MTN8689	XS0327291349	LEHMAN BROTHERS TREASURY CO. BV	2 YR H SHARE BKT VS STANDARD AND POORS 500 INDEX	10/30/2009	AUD
MTN8680	XS0327328281	LEHMAN BROTHERS TREASURY CO. BV	CAPITAL PROTECTED NOTE	10/29/2012	USD
MTN8717	XS0327398556	LEHMAN BROTHERS TREASURY CO. BV	5 YR AUTOREDEEMABLE ELN TO BANCO POPULAR	10/31/2012	USD
MTN8716	XS0327421060	LEHMAN BROTHERS TREASURY CO. BV	AUTO REDEEMER WORST OF BASKET NOTE	10/31/2014	EUR
MTN8707	XS0327464979	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR BIMONTHLY HK BASKET	11/2/2009	USD
MTN8708	XS0327465190	LEHMAN BROTHERS TREASURY CO. BV	1.5YR BASKET (0005.HK+2628.HK) DAILY ACC CALLB ELN	4/30/2009	USD
	XS0327465273	LEHMAN BROTHERS TREASURY CO. BV			
MTN8710	XS0327465356	LEHMAN BROTHERS TREASURY CO. BV	26MTH CALLABLE ELN ON HK SHARE BSKT	1/4/2010	AUD
MTN8712	XS0327465430	LEHMAN BROTHERS TREASURY CO. BV	2YR USD HK BSKT DLY ACCRL CALLABLE ELN	11/2/2009	USD
MTN8721	XS0327465604	LEHMAN BROTHERS TREASURY CO. BV	2 YR US BASKET (BAC.N+C.N)DAILY ACCR CALLB ELN	11/2/2009	USD
MTN8722	XS0327465786	LEHMAN BROTHERS TREASURY CO. BV	TEIJIN LTD STOCK	11/6/2012	JPY
MTN8723	XS0327465869	LEHMAN BROTHERS TREASURY CO. BV	KOMATSU LTS STOCK	11/6/2012	JPY
MTN8725	XS0327576772	LEHMAN BROTHERS TREASURY CO. BV	CAPITAL PROTECTED NOTE	11/1/2012	GBP
MTN5203F	XS0327579362	LEHMAN BROTHERS TREASURY CO. BV	TAPVI PODIUM NOTE	10/25/2012	CHF
	XS0327663232	LEHMAN BROTHERS TREASURY CO. BV			
MTN8735	XS0327687843	LEHMAN BROTHERS TREASURY CO. BV	USD FX LINKED NOTE	11/1/2010	USD
MTN8737	XS0327713359	LEHMAN BROTHERS TREASURY CO. BV	WORST OF 8 STOCKS TRAN	11/6/2012	JPY
MTN8724	XS0327714837	LEHMAN BROTHERS TREASURY CO. BV	NIKKEI LINKED JPY NOTE	11/7/2014	JPY
MTN8694	XS0327716881	LEHMAN BROTHERS TREASURY CO. BV	FINANCIAL GUARANTEE LINKED NOTES	12/20/2027	USD
MTN8693	XS0327717343	LEHMAN BROTHERS TREASURY CO. BV	FINANCIAL GUARANTEE LINKED NOTES	12/20/2027	USD
MTN8692	XS0327717855	LEHMAN BROTHERS TREASURY CO. BV	FINANCIAL GUARANTEE LINKED NOTES	12/20/2027	USD
MTN8691	XS0327717939	LEHMAN BROTHERS TREASURY CO. BV	LEHMAN ISSUED FINANCIAL GUARANTEE LINKED NOTES	6/18/2016	USD
MTN8715	XS0327723580	LEHMAN BROTHERS TREASURY CO. BV	SPGSAGP	10/31/2010	USD
MTN8754	XS0327725106	LEHMAN BROTHERS TREASURY CO. BV	15NC6M CALLABLE RANGE ACCRUAL NOTES	11/1/2022	USD
MTN8743	XS0327725528	LEHMAN BROTHERS TREASURY CO. BV	12NC3M USD NIN NOTES	11/5/2019	USD
MTN8742	XS0327731096	LEHMAN BROTHERS TREASURY CO. BV	10 YR AUTO CALLABLE NOTE	11/2/2017	EUR
MTN8659	XS0327747432	LEHMAN BROTHERS TREASURY CO. BV	7% COMMODITY GARANT PLUS NOTE	12/7/2012	EUR
MTN8858	XS0327784376	LEHMAN BROTHERS TREASURY CO. BV	2 YR BONUS ELN ON 1 SHARES MSCI BRAZIL INDEX FUND	11/2/2009	USD
MTN8734	XS0327847470	LEHMAN BROTHERS TREASURY CO. BV	26 MONTH CALLABLE ELN ON HK SHARE BASKET	1/4/2010	AUD
MTN8740	XS0327847553	LEHMAN BROTHERS TREASURY CO. BV	LB 1YR HKD DLY ACCRL CPN AUTO-CALL NOTE	10/27/2008	HKD
MTN8728	XS0327847801	LEHMAN BROTHERS TREASURY CO. BV	1 YR USD CALLABLE ELN	11/3/2008	USD
MTN8732	XS0327848015	LEHMAN BROTHERS TREASURY CO. BV	2 YR HK BASKET DLY ACC CALLABLE ELN	11/2/2009	USD